

# Corrections to lecture notes

Typos in the (printed version of the) lectures notes; fixed in the latest online version.

## Chapter 1

- At the bottom of page 8, the  $T$  should be a 1.
- In equation (2.1),  $\mathbb{E}[S_1] = sup_u + sd p_d$ .
- In exercise 1.5,  $\mathbb{P}[X_n = n^2] = \frac{1}{n}$  (the  $\cdot^2$  is missing).
- In the solution to exercise 1.4,  $\mathbb{E}[X^2] = \frac{2}{\lambda^2}$  and  $\text{Var}(X) = \frac{1}{\lambda^2}$ .

## Chapter 2